

Package ‘kdpee’

October 13, 2022

Title Fast Multidimensional Entropy Estimation by k-d Partitioning

Version 1.0.0

Description Estimate entropy of multidimensional data set.

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Imports checkmate

Encoding UTF-8

RoxygenNote 7.1.1

NeedsCompilation yes

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Repository CRAN

Date/Publication 2021-06-29 07:20:06 UTC

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kdpee	<i>Fast Entropy Estimation of Multi-Dimensional Data</i>
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Description

Non-parametric estimator for the differential entropy of a multidimensional distribution, given a limited set of data points, by a recursive rectilinear partitioning.

Usage

```
kdpee(X, ci = 0.95, lower = apply(X, 2, min), upper = apply(X, 2, max))
```

Arguments

<code>X</code>	<code>[matrix]</code> Data, one observation per row.
<code>ci</code>	<code>[numeric(1)]</code> Confidence threshold used to decide if a cell should be divided further. Defaults to 95%.
<code>lower</code>	<code>[numeric(n)]</code> Lower bound of the support of X .
<code>upper</code>	<code>[numeric(n)]</code> Upper bound of the support of X .

Value

Differential entropy estimate.

References

D. Stowell and M. D. Plumbley Fast multidimensional entropy estimation by k-d partitioning. *IEEE Signal Processing Letters* 16 (6), 537–540, June 2009. <http://dx.doi.org/10.1109/LSP.2009.2017346>

Examples

```
Xu <- matrix(runif(1000 * 100), ncol=100)
kdpee(Xu)

Xn <- matrix(rnorm(1000 * 100), ncol=100)
kdpee(Xn)
```

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